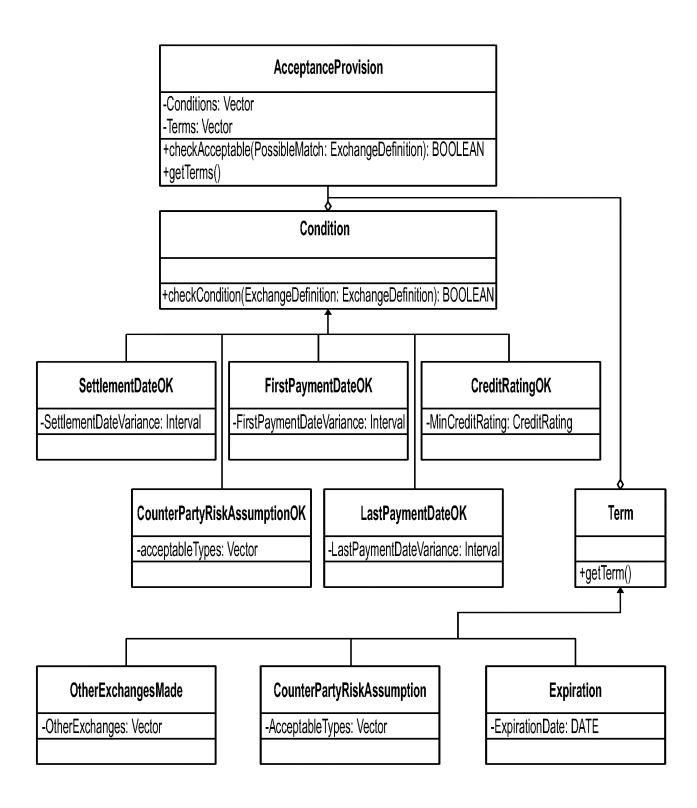
Fig. 4



Replacement Sheet

Payment   Payment   Min.   Credit   Cal.	Period Credit Rating	Variance Rating	.h 0 Aa Aa A/360	.h 0 Aa Aa A/360	.h 0 A A/360	.h 0 A A/360	V V (0 00 /	(-30, 0) A AAA A/300	(-90, 0) A AAA (-90, 0) A AAA	(-90, 0) A AAA (-90, 0) A AAA (-60, 0) A Aa	(-90, 0) A AAA (-60, 0) A Aa (-60, 0) A Aa	(-90, 0) A AAA (-60, 0) A Aa (-60, 0) A Aa 0 A Aa
End Payme	Date Period	Variance	10/15/99 (-30, 30)   10/15/04 (-30, 30)   3 Month	10/15/99 (-30, 30)   10/15/04 (-30, 30)   3 Month	(-30, 30) 3 Month	(-30, 30) 3 Month	110	11/11/99 (-15, 15)   11/11/04  (-15, 15)  6 Month	(-15, 15) 6 Month (-15, 15) 6 Month	(-15, 15) 6 Month (-15, 15) 6 Month (-60, 60) 3 Month	11/11/04 (-15, 15) 6 Month 11/11/04 (-15, 15) 6 Month 10/15/04 (-60, 60) 3 Month 10/15/04 (-60, 60) 3 Month	(-15, 15) 6 Month (-60, 60) 3 Month (-60, 60) 3 Month (-7, 7) 3 Month
End	Date		10/15/04	10/15/04	11/1/04			11/11/04	11/11/04	(-15, 15) 11/11/04 (-15, 15) 11/11/04 (-60, 60) 10/15/04	11/11/04 11/11/04 10/15/04	11/11/04 (-15, 1 11/11/04 (-15, 1 10/15/04 (-60, 6 10/15/99 (-7, 7)
Start	Date	Variance	(-30, 30)	(-30, 30)	(-30, 30)	(-30, 30) 11/1/04		(-15, 15)	(-15, 15) (-15, 15)	(-15, 15) (-15, 15) (-60, 60)	11/11/99 (-15, 15) 11/11/99 (-15, 15) 10/15/99 (-60, 60) 10/15/99 (-60, 60)	(-15, 15) (-60, 60) (-60, 60) (-7, 7)
Start	Date		10/15/99	10/15/99	11/1/99	11/1/99		11/11/99	11/11/99	11/11/99 11/11/99 10/15/99	11/11/99 10/15/99 10/15/99	11/11/99 (-15, 1 11/11/99 (-15, 1 10/15/99 (-60, 6 10/15/99 (-7, 7)
Settlement	Date	Variance	(-30, 30)	(-30, 30)	(-30, 30)	(-30, 30)		(-15, 15)	(-15, 15) (-15, 15)	(-15, 15) (-15, 15) (-60, 60)	(-15, 15) (-15, 15) (-60, 60) (-60, 60)	(-15, 15) (-60, 60) (-60, 60) (-30, 0)
Settlement	Date		10/1/99	10/1/99	10/15/99	10/15/99		10/4/99	10/4/99	10/4/99 10/4/99 10/1/99	10/4/99 10/1/99 10/1/99	10/4/99 10/1/99 10/1/99 10/14/99
Notional	Amount		12M USD	12M USD	16M USD	16M USD		5M USD	5M USD 5M USD	5M USD 5M USD 7.5M USD	5M USD 5M USD 7.5M USD 7.5M USD	5M USD 5M USD 7.5M USD 11M USD
P   Underlying   Notional   Settlement   Settlement   Start	•		LIBOR 3M	UST5Y	UST10Y	LIBOR 3M		LIBOR 6M				
_	/	<u>~</u>	Д	<u>~</u>	<u> </u>	8	⊢	<u> </u>				
#			_	_	2	2	~	>	<u>س</u>	ω 4	ω 4 4	D   ω   4   π

Fig. 10A

A/360	A/360	A/360	A/360	A/360	A/360	A/360	A/360
Aa	Aa	Aa	Aa	Aa	Aa	Aa	Aa
A	A	Aa	Aa	Aa	Aa	A	A
10/15/99 (-30, 30)   10/15/04 (-30, 30)   3 Month   0	10/15/99 (-30, 30)   10/15/04 (-30, 30)   3 Month   0	1/15/00 (-30, 30) 1/15/00 (-30, 30) 3 Month 0	1/15/00 (-30, 30) 1/15/00 (-30, 30) 3 Month 0	3 Month (	3 Month 0	3 Month 0	3 Month 0
(-30, 30)	(-30, 30)	(-30, 30)	(-30, 30)	(-30, 30) 3 Month	(-30, 30) 3 Month		
10/15/04	10/15/04	1/15/00	1/15/00			10/15/99 (-7, 7)	10/15/99 (-7, 7)
(-30, 30)	(-30, 30)	(-30, 30)	(-30, 30)	(-30, 30)	(-30, 30) 2/1/00	(-7, 7)	(-7, 7)
10/15/99	10/15/99	1/15/00	1/15/00	2/1/00 (-30, 30) 2/1/00	2/1/00	10/15/99 (-7, 7)	10/15/99 (-7, 7)
(-30, 30)	(-30, 30)	(-30, 30)	(-30, 30)	(-30, 30)	(-30, 30)	(-30, 0)	(-30, 0)
10/1/99	10/1/99	1/1/00	1/1/00	1/15/00	1/15/00	10/14/99	10/14/99
12.5M USD	12.5M USD	5M USD 1/1/00	5M USD 1/1/00	10M USD	10M USD	10M USD	10M USD
6 P UST5Y	LIBOR 6M	7 R LIBOR 3M	7 R UST5Y	UST5Y	LIBOR 3M	UST1Y	LIBOR 12M
Д	<u>~</u>	<u>~</u>	8	<u></u>	$\simeq$	<u>а</u>	9 R
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Fig. 10B

